

**PCE Endowment Fund**  
**Net Asset Value**  
**As of the Month Ending**  
**June 30, 2022**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 9,928,099.66
Total Cash and Cash Equivalents	9,928,099.66

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	440,683,839.21
High Yield ( <i>Internally Managed</i> )	-
Total Fixed Income Securities	440,683,839.21

**Broad Domestic Equity**

SSgA Russell 3000	289,311,288.38
Total Broad Domestic Equity	289,311,288.38

**Global Equity Ex-U.S.**

SOA International Equity Pool	189,935,123.21
Total Global Equity Ex-U.S.	189,935,123.21

**Real Assets**

Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	37,551,762.41
Total Real Assets	37,551,762.41

**Receivables and Payables**

Income Receivable/Payable	5,552.50
Payable To/From	-
Total Receivables and Payables	5,552.50

**Total Assets**

	\$ 967,415,665.37
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**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**June 30, 2022**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 5,552.50	\$ 11,936.25
	<u>5,552.50</u>	<u>11,936.25</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	(8,220,086.21)	(52,024,434.02)
High Yield ( <i>Internally Managed</i> )	-	-
	<u>(8,220,086.21)</u>	<u>(52,024,434.02)</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	(26,387,282.27)	(44,455,856.29)
	<u>(26,387,282.27)</u>	<u>(44,455,856.29)</u>
<b>Global Equity Ex-U.S.</b>		
SOA International Equity Pool	(17,729,780.19)	(45,274,002.14)
	<u>(17,729,780.19)</u>	<u>(45,274,002.14)</u>
<b>Real Assets</b>		
Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	(2,886,316.18)	(2,099,237.59)
	<u>(2,886,316.18)</u>	<u>(2,099,237.59)</u>
<b>Total Investment Income (Loss)</b>	<b>\$ (55,217,912.35)</b>	<b>\$ (143,841,593.79)</b>
<b>Payable To/From</b>	-	-
<b>Total Invested Assets, Beginning of Period</b>	<b>1,027,707,873.47</b>	<b>1,149,165,448.56</b>
<b>Net Contribution (Withdrawal)</b>	<b>(5,074,295.75)</b>	<b>(37,908,189.40)</b>
<b>Total Assets</b>	<b><u>\$ 967,415,665.37</u></b>	<b><u>\$ 967,415,665.37</u></b>